

## **LISTING OF THE CLAIMS**

This listing of claims will replace all prior versions, and listings, of claims in the application:

Claims 1-3 (**Cancelled**).

4. (**Currently Amended**) A method comprising:  
causing to be presented to at least a first trader and a second trader an interface comprising a plurality of options on how to process pending trades that exceed warning limits, the plurality of options including:

rejecting the pending trades,  
executing in part the pending trades, and  
executing in full the pending trades;

receiving from each of the first trader and the second trader a selection of one of the plurality of options;

determining whether execution of a pending trade between ~~[[a]]~~ the first trader and ~~[[a]]~~ the second trader would exceed a warning limit;

executing the pending trade if execution of the pending trade would not exceed the warning limit; and

if execution of the pending trade would exceed the warning limit, processing the pending trade based on ~~a specification~~ the selection of the first trader and ~~a specification~~ the selection of the second trader, in which processing the pending trade results in one of ~~[[a]]~~ the plurality of options. ~~available outcomes including:~~

~~all of the pending trade being executed,~~  
~~a portion of the pending trade being executed, and~~  
~~a rejecting of the pending trade.~~

5. (**Currently Amended**) The method of claim 4, in which processing the pending trade comprises rejecting the pending trade when at least one of:

~~the specification~~ selection of the first trader comprises ~~an indication to~~ the option of rejecting ~~[[a]]~~ the pending trades ~~when the pending trade would exceed a warning limit,~~ and

the ~~specification selection~~ of the second trader comprises ~~an indication to~~ the option of rejecting ~~[[a]] the pending trades when the pending trade would exceed a warning limit.~~

6. **(Currently Amended)** The method of claim 4, in which processing the pending trade comprises executing ~~a portion of~~ in part the pending trade when the ~~specification selection~~ of the first trader and the ~~specification selection~~ of the second trader each comprises ~~an indication to~~ execute ~~a portion of a~~ the option of executing in part the pending trades ~~when the pending trade would exceed a warning limit.~~

7. **(Currently Amended)** The method of claim 4, in which processing the pending trade comprises executing ~~a portion of~~ in part the pending trade when:

the ~~specification selection~~ of the first trader comprises ~~an indication to execute a portion of a~~ the option of executing in part the pending trades ~~when the pending trade would exceed a warning limit,~~ and

the ~~specification selection~~ of the second trader comprises ~~an indication to execute all of a~~ the option of executing in full the pending trades ~~when the pending trade would exceed a warning limit.~~

8. **(Currently Amended)** The method of claim 4, in which processing the pending trade comprises executing ~~all of~~ in full the pending trade when the ~~specification selection~~ of the first trader and the ~~specification selection~~ of the second trader each comprises ~~an indication to execute all of a~~ the option of executing in full the pending trades ~~when the pending trade would exceed a warning limit.~~

9. **(Currently Amended)** The method of claim ~~[[4]]~~ 47, in which processing the pending trade comprises causing at least the first trader to be prompted as to whether the first trader wants ~~a portion of~~ the pending trade to be executed in part when:

at least the ~~specification selection~~ of the first trader comprises ~~an indication to~~ the option of prompting for execution of a portion of a executing in part the pending trades ~~when the pending trade would exceed a warning limit,~~ and

the ~~specification~~ selection of the second trader does not ~~include an indication to~~ comprise the option of rejecting ~~[[a]] the pending trades when the pending trade would exceed a warning limit.~~

10. **(Currently Amended)** The method of claim ~~[[4]]~~ 47, in which processing the pending trade comprises causing the first trader to be prompted as to whether the first trader wants ~~a portion of~~ the pending trade to be executed in part when:

the ~~specification~~ selection of the second trader comprises ~~an indication to execute a portion of a~~ the option of executing in part the pending trades ~~when the pending trade would exceed a warning limit, and~~

the ~~specification~~ selection of the first trader comprises ~~an indication to~~ the option of prompting for execution of all of a executing in full the pending trades ~~when the pending trade would exceed a warning limit.~~

11. **(Currently Amended)** The method of claim ~~[[4]]~~ 47, in which processing the pending trade comprises causing at least the first trader to be prompted as to whether the first trader wants ~~all of~~ the pending trade to be executed in full when:

the ~~specification~~ selection of the first trader comprises ~~an indication to~~ the option of prompting for execution of all of a executing in full the pending trades ~~when the pending trade would exceed a warning limit, and~~

the ~~specification~~ selection of the second trader comprises at least one of:

~~an indication to execute all of a~~ the option of executing in full the pending trades ~~when the pending trade would exceed a warning limit, and~~

~~an indication to~~ the option of prompting for execution of all of a executing in full the pending trades ~~when the pending trade would exceed a warning limit.~~

12. **(Previously Presented)** The method of claim 4, in which if execution of the pending trade would exceed the warning limit,

causing the first trader to be prompted as to whether the first trader would like to make at least one of bids and offers from the second trader unavailable to the first trader.

13. **(Previously Presented)** The method of claim 4, in which if execution of the pending trade would exceed the warning limit,

causing the first trader to be prompted as to whether the first trader would like to make at least one of bids and offers from the first trader unavailable to the second trader.

Claims 14-16 **(Cancelled)**.

17. **(Previously Presented)** An apparatus comprising a computing device operable to perform the method of claim 4.

18. **(Previously Presented)** The apparatus of claim 17, in which the computing device is also operable to perform the method of claim 5.

19. **(Previously Presented)** The apparatus of claim 17, in which the computing device is also operable to perform the method of claim 6.

20. **(Previously Presented)** The apparatus of claim 17, in which the computing device is also operable to perform the method of claim 7.

21. **(Previously Presented)** The apparatus of claim 17, in which the computing device is also operable to perform the method of claim 8.

22. **(Currently Amended)** The apparatus of claim [[17]] 48, in which the computing device is also operable to perform the method of claim 9.

23. **(Currently Amended)** The apparatus of claim [[17]] 48, in which the computing device is also operable to perform the method of claim 10.

24. **(Currently Amended)** The apparatus of claim [[17]] 48, in which the computing device is also operable to perform the method of claim 11.

25. **(Previously Presented)** The apparatus of claim 17, in which the computing device is also operable to perform the method of claim 12.

26. **(Previously Presented)** The apparatus of claim 17, in which the computing device is also operable to perform the method of claim 13.

27. **(Currently Amended)** The method of claim 6, in which executing ~~the portion of~~ in part the pending trade comprises executing a ~~portion~~ part of the pending trade not exceeding the warning limit.

28. **(Currently Amended)** The method of claim 27, further comprising causing a remaining ~~portion~~ part of the pending trade not executed to be displayed as at least one of:  
a bid, and  
an offer.

29. **(Currently Amended)** The method of claim 9, in which processing the pending trade further comprises causing the second trader to be prompted as to whether the second trader wants ~~a portion of~~ the pending trade to be executed in part, when the ~~specification~~ selection of the second trader comprises at least one of:

~~an indication to the option of prompting for execution of a portion of a~~ executing in part ~~the pending trades when the pending trade would exceed a warning limit, and~~

~~an indication to the option of prompting for execution of all of a~~ executing in full the ~~pending trades when the pending trade would exceed a warning limit.~~

30. **(Currently Amended)** The method of claim 29, in which processing the pending trade further comprises executing ~~a portion of~~ in part the pending trade when each of the first trader and the second trader to be prompted elects ~~to execute a portion of~~ for the pending trade to be executed in part.

31. **(Currently Amended)** The method of claim 30, in which executing ~~the portion of~~ in part the pending trade comprises executing a ~~portion~~ part of the pending trade not exceeding the warning limit.

32. **(Currently Amended)** The method of claim 29, in which processing the pending trade further comprises rejecting the pending trade when at least one of the first trader and the second trader to be prompted elects ~~to not execute a portion of~~ for the pending trade to not be executed in part.

33. **(Currently Amended)** The method of claim 10, in which processing the pending trade further comprises executing ~~a portion of~~ in part the pending trade when the first trader elects ~~to execute a portion of~~ for the pending trade to be executed in part.

34. **(Currently Amended)** The method of claim 10, in which processing the pending trade further comprises rejecting the pending trade when the first trader elects ~~to not execute a portion of~~ for the pending trade to not be executed in part.

35. **(Currently Amended)** The method of claim 11, in which processing the pending trade further comprises causing the second trader to be prompted as to whether the second trader wants ~~all of~~ the pending trade to be executed in full, when the ~~specification~~ selection of the second trader comprises ~~the indication to~~ the option of prompting for ~~execution of all of a~~ executing in full the pending trades ~~when the pending trade would exceed a warning limit~~.

36. **(Currently Amended)** The method of claim 35, in which processing the pending trade further comprises executing ~~all of~~ in full the pending trade when each of the first trader and the second trader to be prompted elects ~~to execute all of~~ for the pending trade to be executed in full.

37. **(Currently Amended)** The method of claim 35, in which processing the pending trade further comprises rejecting the pending trade when at least one of the first trader and the

second trader to be prompted elects ~~to not execute all of~~ for the pending trade to not be executed in full.

38. **(Previously Presented)** The method of claim 4, in which if execution of the pending trade would exceed the warning limit, causing, subsequent to the pending trade, at least one of:  
an order from the second trader to be made unavailable to the first trader, and  
an order from the first trader to be made unavailable to the second trader.

39. **(Previously Presented)** The method of claim 38, in which:  
the order from the second trader comprise at least one of a bid and an offer, and  
the order from the first trader comprise at least one of a bid and an offer.

Claim 40 **(Cancelled)**.

41. **(Currently Amended)** The method of claim 4, in which the ~~specification~~ selection of the first trader and the ~~specification~~ selection of the second trader are specified prior to a processing of orders that form the pending trade.

42. **(Previously Presented)** The method of claim 4, in which the warning limit comprises a minimum of a warning limit of the first trader and a warning limit of the second trader.

43. **(Previously Presented)** The method of claim 42, in which:  
the warning limit of the first trader comprises a counterparty warning limit specified against the second trader, and  
the warning limit of the second trader comprises a counterparty warning limit specified against the first trader.

44. **(Previously Presented)** The method of claim 43, in which the warning limit of the first trader and the warning limit of the second trader each comprises at least one of:  
a total dollar amount of buy side transactions,  
a total dollar amount of sell side transactions,

a total dollar amount of buy side transactions and sell side transactions,  
a count of a total number of buy side transactions,  
a count of a total number of sell side transactions, and  
a count of a total number of buy side transactions and sell side transactions.

45. **(Currently Amended)** The method of claim 43, in which the first trader and the second trader each specifies against the other at least two counterparty warning limits including:  
~~a warning limit comprising~~ a total dollar amount of buy side transactions, and  
~~a warning limit comprising~~ a total dollar amount of sell side transactions, and  
in which the warning limit of the first trader and the warning limit of the second trader each comprises one of the at least two counterparty warning limits.

46. **(Previously Presented)** The method of claim 43, in which  
the warning limit of the first trader comprises a total dollar amount of buy side transactions, and  
the warning limit of the second trader comprises a total dollar amount of sell side transactions.

47. **(New)** The method of claim 4, in which the plurality of options further include:  
prompting for executing in part the pending trades, and  
prompting for executing in full the pending trades.

48. **(New)** The apparatus of claim 17, in which the computing device is also operable to perform the method of claim 47.